

**Additional File 2: Supplementary tables accompanying “Guidance for DNA methylation studies: Statistical insights from the EPIC array”**

Density	Number of sites	Mean significance threshold ( $P_T$ )		Effective number of independent tests		% of total
		Estimate	95% CI	Estimate	95% CI	
0.05	40241	1.52E-06	1.14e-06 - 1.91e-06	32800	43700 - 26200	81.6
0.15	120724	5.66E-07	4.76e-07 - 6.89e-07	88300	105000 - 72500	73.1
0.25	201206	3.68E-07	3.07e-07 - 4.44e-07	136000	163000 - 113000	67.6
0.35	281689	2.64E-07	2.11e-07 - 3.27e-07	190000	237000 - 153000	67.3
0.45	362172	2.04E-07	1.67e-07 - 2.36e-07	245000	299000 - 212000	67.7
0.55	442654	1.60E-07	1.34e-07 - 1.93e-07	313000	373000 - 259000	70.8
0.65	523137	1.37E-07	1.2e-07 - 1.59e-07	365000	417000 - 315000	69.7
0.75	603620	1.19E-07	1.05e-07 - 1.37e-07	419000	477000 - 365000	69.4
0.85	684102	1.07E-07	1e-07 - 1.19e-07	465000	500000 - 419000	68.0
0.95	764585	1.00E-07	9.42e-08 - 1.04e-07	500000	531000 - 481000	65.4
1	804826	9.42E-08	-	531000	-	65.9

**Table S1:** Estimating the multiple testing correction significance threshold for sub-samples of EPIC array DNA methylation sites.

Mean DNA methylation level	DNA methylation sites		Global		Skewness		Kurtosis		Link Function		Heteroskedasticity	
	N	%	N	%	N	%	N	%	N	%	N	%
0-0.1	153026	19.0	140538	91.8	102603	67.0	134974	88.2	21618	14.1	13321	8.7
0.1-0.2	58929	7.3	51533	87.4	33747	57.3	48311	82.0	8319	14.1	2309	3.9
0.2-0.3	34363	4.3	25937	75.5	12902	37.5	23682	68.9	3389	9.9	330	1.0
0.3-0.4	27842	3.5	18464	66.3	7123	25.6	16849	60.5	1712	6.1	114	0.4
0.4-0.5	29312	3.6	17363	59.2	5796	19.8	15775	53.8	1096	3.7	97	0.3
0.5-0.6	45183	5.6	27337	60.5	12338	27.3	24870	55.0	1188	2.6	235	0.5
0.6-0.7	89173	11.1	59323	66.5	31454	35.3	54674	61.3	2814	3.2	1700	1.9
0.7-0.8	186065	23.1	122718	66.0	66303	35.6	116653	62.7	8197	4.4	7260	3.9
0.8-0.9	162825	20.2	99797	61.3	49978	30.7	95365	58.6	9459	5.8	8306	5.1
0.9-1	18108	2.2	14909	82.3	10213	56.4	13307	73.5	1780	9.8	1329	7.3

**Table S2: Summary of results from tests of assumptions of linear regression separated by mean DNA methylation level.** The number and percentage of DNA methylation sites significant for each test ( $P < 9.42 \times 10^{-8}$ ) split by mean DNA methylation level.

Standard Deviation	DNA methylation sites		Global		Skewness		Kurtosis		Link Function		Heteroskedasticity	
	N	%	N	%	N	%	N	%	N	%	N	%
0-0.01	44157	5.5	37445	84.8	25897	58.6	34706	78.6	1320	3.0	2830	6.4
0.01-0.02	114154	14.2	95415	83.6	64157	56.2	91346	80.0	12550	11.0	7499	6.6
0.02-0.03	209019	26.0	130263	62.3	68476	32.8	124946	59.8	16868	8.1	9095	4.4
0.03-0.04	167646	20.8	115669	69.0	66303	39.5	111153	66.3	10985	6.6	7269	4.3
0.04-0.05	109852	13.6	80209	73.0	45371	41.3	76206	69.4	5820	5.3	3875	3.5
0.05-0.06	69563	8.6	52674	75.7	27818	40.0	49007	70.4	3548	5.1	2349	3.4
0.06-0.07	40991	5.1	30832	75.2	15077	36.8	27851	67.9	2007	4.9	1219	3.0
0.07-0.08	22323	2.8	16017	71.8	7823	35.0	13872	62.1	1183	5.3	547	2.5
0.08-0.09	11042	1.4	7323	66.3	3914	35.4	5959	54.0	680	6.2	158	1.4
0.09-0.1	4952	0.6	3200	64.6	2079	42.0	2425	49.0	535	10.8	55	1.1
> 0.1	11127	1.4	8872	79.7	5542	49.8	6989	62.8	4076	36.6	105	0.9

**Table S3: Summary of results from tests of assumptions of linear regression separated by DNA methylation standard deviation.** The number and percentage of DNA methylation sites significant for each test ( $P < 9.42 \times 10^{-8}$ ) split by DNA methylation level standard deviation.

	DNA methylation sites		Global		Skewness		Kurtosis		Link Function		Heteroskedasticity	
	N	(% of all)	N	(% of group)	N	(% of group)	N	(% of group)	N	(% of group)	N	(% of group)
Non-variable	174174	21.6	148395	85.2	103502	59.4	141508	81.2	19761	11.3	14441	8.3
Variable	630652	78.3	429524	68.1	228955	36.3	402952	63.9	39811	6.3	20560	3.3

**Table S4: Summary of results from tests of assumptions of linear regression separated by DNA methylation variability status.** The number and percentage of DNA methylation sites significant for each test ( $P < 9.42 \times 10^{-8}$ ). Variable DNA methylation sites are defined as those with the range of their middle 80% of values greater than 5%.

		Global	Skewness	Kurtosis	Link Function	Heteroskedasticity
<b>Beta-values</b>	<b>N reject null hypothesis</b>	577919	332457	544460	59572	35001
	<b>% of all probes</b>	71.8%	41.3%	67.6%	7.40%	4.35%
<b>M-values</b>	<b>N reject null hypothesis</b>	569146	233776	536916	22268	12864
	<b>% of all probes</b>	70.7%	29.0%	66.7%	2.77%	1.60%
<b>Difference</b>	<b>N reject null hypothesis</b>	8773	98681	7544	37304	22137
	<b>% of all probes</b>	1.09%	12.3%	0.94%	4.64%	2.75%
<b>Common</b>	<b>N reject null hypothesis</b>	489164	159399	469567	12797	10002
	<b>% of significant sites using beta-values</b>	84.6%	47.9%	86.2%	21.5%	28.6%

**Table S5: Summary of DNA methylation sites significantly rejecting the assumptions of linear regression comparing beta-values and M-values.** For each of the 5 tests performed by the *gvlma* package the number and percentage of DNA methylation sites with significant p-values ( $P < 9.42 \times 10^{-8}$ ) are reported for linear regression models based on beta-values and M-values.

Mean rank	DNA methylation sites		Global		Skewness		Kurtosis		Link Function		Heteroskedasticity	
	N	%	N	%	N	%	N	%	N	%	N	%
< 385,000	7271	0.9	5216	71.7	3028	41.6	4939	67.9	529	7.3	312	4.3
385,000-390,000	29330	3.6	21067	71.8	11937	40.7	19766	67.4	2179	7.4	1321	4.5
390,000-395,000	89558	11.1	64433	71.9	37005	41.3	60660	67.7	6570	7.3	3792	4.2
395,000-400,000	172799	21.5	124260	71.9	71301	41.3	117021	67.7	12765	7.4	7484	4.3
400,000-405,000	214069	26.6	153735	71.8	88684	41.4	144747	67.6	15920	7.4	9324	4.4
405,000-410,000	169644	21.1	121709	71.7	70103	41.3	114763	67.6	12623	7.4	7460	4.4
410,000-415,000	87185	10.8	62477	71.7	35986	41.3	58917	67.6	6449	7.4	3748	4.3
415,000-420,000	28272	3.5	20231	71.6	11594	41.0	19108	67.6	2043	7.2	1245	4.4
> 420,000	6698	0.8	4791	71.5	2819	42.1	4539	67.8	494	7.4	315	4.7

**Table S6: Summary of results from tests of assumptions of linear regression separated by mean rank in null association studies.** The number and percentage of DNA methylation sites significant for each test ( $P < 9.42 \times 10^{-8}$ ) split by their mean rank across 1000 simulated null association studies.